Daily Market Data Report

GSBS

Market Data for Date

2025-12-15-05:00

Generated

2025-12-15T18:30:00.001-05:00

Name	UPI	Tenor	Cur-rency	Price Format	Trade Count	Total Notional Amount Traded (USD)	Total Notional Amount of Block Trades (USD)	Opening Price	Closing Price	Settle ment Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	5,000,000	0	48.5	48.5		48.5	S	48.5	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
ORCL 1y	QZF4LWTFPQZC	P12M	USD	SprdBsisPts	1	25,000,000	0	75	75		75	S	75	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	4	33,000,000	0	149	149		149	S	149	S		
PFE 5y	QZHQ78HX17K5	P60M	USD	SprdBsisPts	1	5,000,000	0	33.5	33.5		33.5	S	33.5	S		
AXP 3y [GFI]	QZK0027M8LJL	P36M	USD	SprdBsisPts	2	15,000,000	0	20	20		20	S	20	S		
BRAZIL 5Y	QZRHM0LDMDZH	P60M	USD	SprdBsisPts	2	15,000,000	0	135	135		135	S	135	S		
INST_ID-453413-2-B	QZ2WW90VC9F8	P90D	USD	SprdBsisPts	4	459,941,197.4	0	112.5	20		20	S	112.5	S		

Method used to determine nominal prices

Security-Based Credit Swaps:
'Opening Price' means the price of the first executed trade of the day
'Closing Price' refers to the price of the last executed trade of the day
'Lowest Price' refers to the lowest executed price of the day
'Highest Price' refers to the highest executed price of the day

Security-Based Equity Swaps:
Defined by the benchmark rate plus the agreed basis point spread.

Method used to determine settlement prices

SBSEF does not calculate daily settlement prices.